

Nonlinearly Perturbed Processes and Systems

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Key words: nonlinear perturbation, asymptotic expansion, regenerative process, semi-Markov process, risk processes, quasi-stationary phenomenon, queuing system, reliability model, population dynamics model, epidemic model

The lecture presents methods of asymptotic analysis for nonlinearly perturbed stochastic processes and systems developed in the recent book, [1], written by the author in co-operation with Professor Mats Gyllenberg (University of Helsinki). The book is devoted to studies of quasi-stationary phenomena in nonlinearly perturbed stochastic systems. The core of the quasi-stationary phenomenon is that one can observe something that resembles a stationary behavior of the system before the lifetime goes to the end. Examples of stochastic systems, in which quasi-stationary phenomena can be observed, are various queuing systems and reliability models, in which the lifetime is usually considered to be the time in which some kind of a fatal failure occurs in the system. Another class of examples of such stochastic systems is supplied by population dynamics or epidemic models. In population dynamics models, the lifetimes are usually the extinction times for the corresponding populations. In epidemic models, the role of the lifetime is played by the time of extinction of the epidemic in the population. A ruin for risk processes can be also considered as an example of such phenomenon. An important characteristic feature of these models is a non-linear character of perturbation that essentially complicates the asymptotic analysis of quasi-stationary phenomena. New methods of asymptotic analysis for nonlinearly perturbed processes and systems developed in the book are based on the exponential asymptotic expansions for nonlinearly perturbed renewal equations. These methods are applied to nonlinearly perturbed regenerative processes, semi-Markov processes, and continuous time Markov chains with absorption. Applications to the analysis of quasi-stationary phenomena in various models of nonlinearly perturbed stochastic systems considered in the book pertain to models of highly reliable queuing systems, M/G queuing systems with quick service, stochastic systems of birth-death type, including epidemic and population dynamics models, metapopulation dynamic models, and perturbed risk processes. The book contains an extended bibliography of works in the area. New directions for the research in the area are commented in the book and they will be also discussed in the lecture as well as some latest new results in the area.

References

[1] Gyllenberg, M., Silvestrov, D.S. (2008) Quasi-Stationary Phenomena in Nonlinearly Perturbed Stochastic Systems. De Gruyter Expositions in Mathematics, 44, Walter de Gruyter, Berlin, 2008, XII + 579 pages.